

Interim Report and Unaudited Financial Statements

For the period ended 30th June 2026

State Street AUT Global Treasury 1-5 Year Bond Index Fund

State Street AUT Global Treasury 1-5 Year Bond Index Fund

Interim Report and Unaudited Financial Statements 2026

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* These collectively comprise the Manager's Report.

State Street AUT Global Treasury 1-5 Year Bond Index Fund

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Manager’s Report

For the first Reporting Period from 6th October 2025 (launch date) to 30th June 2026

Authorised Status

The State Street AUT Global Treasury 1-5 Year Bond Index Fund (the “Fund”) is an Authorised Unit Trust Scheme as defined in section 243 of the Financial Services and Markets Act 2000 and it is a UCITS Retail Scheme within the meaning of the FCA Collective Investment Schemes sourcebook. The unitholders are not liable for the debts of the Fund.

Investment Objective and Policy

The objective of the Fund is to replicate, as closely as possible and on a “gross of fees” basis, the return of the global government bond market with a maturity between 1 and 5 years hedged back to Pound Sterling as represented by the Bloomberg 1-5Y G7 Treasury GBP Hedged Index, net of withholding taxes (or its recognised replacement or equivalent). The Bloomberg 1-5Y G7 Treasury GBP Hedged Index measures the performance of the global government bond markets of the G7 countries, whose maturities range between 1-5 years with currency exchange rate exposures hedged to Pound Sterling and consists of G7 Treasury bonds with maturity between 1 to 5 years. Securities within the Index must be fixed rate and rated investment grade as defined by the Index methodology.

The Fund is passively managed, meaning that the objective of the Fund is to achieve an investment return that is as close as possible, and on a “gross of fees” basis, to the return of the Index. The Investment Adviser seeks to achieve the objective by applying a stratified sampling strategy. This strategy seeks to build a representative portfolio that matches the risk and return characteristics of the Index in the most efficient way, including, but not limited to, risks related to currencies, countries, sectors, quality, maturity duration and issuers. Stratified sampling is used because the Index contains too many securities to efficiently purchase and, at times, certain securities included in the Index may be difficult, or too costly, to purchase in the open markets. Consequently, the Fund will typically hold only a subset of the securities included in the Index.

The Investment Adviser also may, in exceptional circumstances, invest in securities not included in the Index but that it believes closely reflect the risk and distribution characteristics of securities of the Index. From time to time securities are added to or removed from the Index. The Investment Adviser may sell securities that are represented in the Index, or purchase securities that are not yet represented in the Index, in anticipation of their removal from or addition to the Index. Where such securities remain non-Index constituents, they will be sold or transferred as soon as reasonably practicable.

The Fund may also invest in transferable securities, money market instruments, warrants, units in collective investment schemes, deposits and derivatives.

The Fund may invest in collective investment schemes managed or operated by companies in the same group as the Manager or the Investment Adviser. The Fund will seek to track the performance of the Index whilst seeking to minimise as far as possible the tracking error between the Fund’s performance and that of the Index.

Performance

The Fund returned 1.87% (1.86% net of fees) for the Reporting Period ended 30 June 2026, compared to the Bloomberg G7 Treasury 1–5 Years Index return of 1.94%, resulting in a tracking difference of -0.07%. The tracking difference of the Fund primarily reflects timing and pricing methodology differences up until 31 May 2026. From 1 June 2026, the Index pricing moved to 12:00pm, bringing the benchmark valuations more closely in line.

Note: Performance returns presented above are in GBP.

Risk and Reward Profile



Risk Disclaimer

The risk category above is not a measure of capital loss or gains but of how significant the rises and falls in the Fund’s return have been historically.

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For example a fund whose return has experienced significant rises and falls will be in a higher risk category, whereas a fund whose return has experienced less significant rises and falls will be in a lower risk category.

The lowest category (i.e. category 1) does not mean that a fund is a risk free investment.

As the Fund's risk category has been calculated using historical simulated proxy data, it may not be a reliable indication of the Fund's future risk profile.

The Fund's risk category shown is not guaranteed and may change in the future.

Why is this Fund in this category?

The Fund is in risk category 4 as its return has experienced medium rises and falls historically.

The following are material risks relevant to the Fund which are not adequately captured by the risk category.

Screening Risk: The Fund may track an index that uses a screen to identify securities based on criteria including, but, not limited to environmental, social and governance (ESG) criteria. The screen may be fully or partially designed by the Manager or by a third party provider. There is a risk that errors are made in the screening process. There is an additional risk that a screen provider may amend or discontinue its screening services and/or that the Manager may change the screen or screen provider. In such circumstances, there is no guarantee that a replacement screen provided would result in a similar screening process or would be available.

Currency Hedging Risk: There can be no assurance that the Fund's hedging transactions will be effective. By seeking to reduce or eliminate losses caused by exchange rate fluctuations, hedging may also reduce or eliminate gains.

Index Tracking Risk: The Fund's performance may not exactly track the Index. This can result from market fluctuations, changes in the composition of the Index, transaction costs, the costs of making changes to the Fund's portfolio and other Fund expenses.

Please refer to the Prospectus for full details about the risks associated with this Fund.

Derivatives Usage

Derivatives are used in the Fund for efficient portfolio management purposes. The Fund invests in index futures to manage client inflows and outflows and to hedge accrued income. At all times the futures exposure is covered entirely by cash or cash equivalents.

As at 30 June 2026, the Fund had no exposure to futures contracts.

Tracking Error

The Tracking Error measures the standard deviation of the relative returns. It is the annualised standard deviation of the returns of a fund minus those of its benchmark (relative returns) and not the standard deviation of each fund's unique returns. The lower the tracking error of a fund, the more the fund resembles its benchmark or the market regarding risk and return characteristics.

As the Fund has been in operation for less than one year as at 30 June 2026, a tracking error for the one-year period is not available.

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Portfolio Statement

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Government Bonds — 99.54%			
Canada — 2.40%			
Canada Government Bonds 0.500% 01/12/2030	CAD 18,580,000	8,871	0.15
Canada Government Bonds 1.250% 01/06/2030	CAD 9,880,000	4,921	0.08
Canada Government Bonds 2.000% 01/06/2028	CAD 1,680,000	880	0.02
Canada Government Bonds 2.250% 01/02/2028	CAD 7,700,000	4,060	0.07
Canada Government Bonds 2.500% 01/08/2027	CAD 11,350,000	6,021	0.10
Canada Government Bonds 2.500% 01/11/2027	CAD 28,210,000	14,950	0.25
Canada Government Bonds 2.500% 01/05/2028	CAD 4,900,000	2,591	0.04
Canada Government Bonds 2.750% 01/09/2027	CAD 4,860,000	2,585	0.04
Canada Government Bonds 2.750% 01/03/2030	CAD 30,120,000	15,900	0.27
Canada Government Bonds 2.750% 01/09/2030	CAD 40,720,000	21,443	0.36
Canada Government Bonds 2.750% 01/03/2031	CAD 19,100,000	10,033	0.17
Canada Government Bonds 3.250% 01/09/2028	CAD 18,770,000	10,066	0.17
Canada Government Bonds 3.500% 01/03/2028	CAD 8,200,000	4,410	0.07
Canada Government Bonds 3.500% 01/09/2029	CAD 30,220,000	16,347	0.28
Canada Government Bonds 4.000% 01/03/2029	CAD 33,380,000	18,252	0.31
Canada Government Bonds 5.750% 01/06/2029	CAD 2,000,000	1,148	0.02
		142,478	2.40
France — 6.90%			
French Republic Government Bonds OAT 0.010% 25/11/2029	EUR 12,240,000	9,606	0.16
French Republic Government Bonds OAT 0.010% 25/11/2030	EUR 30,750,000	23,378	0.39
French Republic Government Bonds OAT 0.500% 25/05/2029	EUR 38,500,000	31,130	0.53
French Republic Government Bonds OAT 0.750% 25/02/2028	EUR 29,880,000	24,956	0.42
French Republic Government Bonds OAT 0.750% 25/05/2028	EUR 36,000,000	29,923	0.51
French Republic Government Bonds OAT 0.750% 25/11/2028	EUR 20,100,000	16,541	0.28
French Republic Government Bonds OAT 1.500% 25/05/2031	EUR 33,600,000	27,070	0.46
French Republic Government Bonds OAT 2.400% 24/09/2028	EUR 36,980,000	31,655	0.53
French Republic Government Bonds OAT 2.400% 24/09/2029	EUR 2,500,000	2,129	0.04
French Republic Government Bonds OAT 2.500% 24/09/2027	EUR 18,550,000	15,956	0.27
French Republic Government Bonds OAT 2.500% 25/05/2030	EUR 45,630,000	38,844	0.66
French Republic Government Bonds OAT 2.700% 25/02/2031	EUR 43,800,000	37,368	0.63
French Republic Government Bonds OAT 2.750% 25/10/2027	EUR 43,420,000	37,461	0.63

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Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Government Bonds — 99.54% (continued)			
France — 6.90% (continued)			
French Republic Government Bonds OAT 2.750% 25/02/2029	EUR 46,960,000	40,478	0.68
French Republic Government Bonds OAT 2.750% 25/02/2030	EUR 43,370,000	37,277	0.63
French Republic Government Bonds OAT 5.500% 25/04/2029	EUR 5,230,000	4,841	0.08
		408,613	6.90
Germany — 5.99%			
Bundesobligation 1.300% 15/10/2027	EUR 10,390,000	8,818	0.15
Bundesobligation 1.300% 15/10/2027	EUR 5,780,000	4,907	0.08
Bundesobligation 2.100% 12/04/2029	EUR 22,950,000	19,553	0.33
Bundesobligation 2.100% 12/04/2029	EUR 12,990,000	11,070	0.19
Bundesobligation 2.200% 13/04/2028	EUR 22,450,000	19,237	0.33
Bundesobligation 2.200% 10/10/2030	EUR 27,190,000	23,086	0.39
Bundesobligation 2.400% 19/10/2028	EUR 26,300,000	22,604	0.38
Bundesobligation 2.400% 18/04/2030	EUR 30,210,000	25,893	0.44
Bundesobligation 2.500% 11/10/2029	EUR 22,080,000	19,006	0.32
Bundesobligation 2.500% 16/04/2031	EUR 18,350,000	15,749	0.27
Bundesrepublik Deutschland Bundesanleihe 0.010% 15/11/2027	EUR 930,000	775	0.01
Bundesrepublik Deutschland Bundesanleihe 0.010% 15/11/2028	EUR 580,000	471	0.01
Bundesrepublik Deutschland Bundesanleihe 0.010% 15/08/2029	EUR 1,660,000	1,324	0.02
Bundesrepublik Deutschland Bundesanleihe 0.010% 15/02/2030	EUR 1,740,000	1,370	0.02
Bundesrepublik Deutschland Bundesanleihe 0.010% 15/08/2030	EUR 3,320,000	2,581	0.04
Bundesrepublik Deutschland Bundesanleihe 0.010% 15/02/2031	EUR 18,210,000	13,968	0.24
Bundesrepublik Deutschland Bundesanleihe 0.250% 15/08/2028	EUR 14,360,000	11,810	0.20
Bundesrepublik Deutschland Bundesanleihe 0.250% 15/02/2029	EUR 1,950,000	1,586	0.03
Bundesrepublik Deutschland Bundesanleihe 0.500% 15/08/2027	EUR 26,680,000	22,488	0.38
Bundesrepublik Deutschland Bundesanleihe 0.500% 15/02/2028	EUR 5,410,000	4,515	0.08
Bundesrepublik Deutschland Bundesanleihe 2.100% 15/11/2029	EUR 22,540,000	19,151	0.32
Bundesrepublik Deutschland Bundesanleihe 2.400% 15/11/2030	EUR 24,060,000	20,587	0.35
Bundesrepublik Deutschland Bundesanleihe 4.750% 04/07/2028	EUR 280,000	252	0.00
Bundesrepublik Deutschland Bundesanleihe 5.625% 04/01/2028	EUR 1,400,000	1,261	0.02
Bundesrepublik Deutschland Bundesanleihe 6.250% 04/01/2030	EUR 2,040,000	1,974	0.03
Bundesrepublik Deutschland Bundesanleihe 6.500% 04/07/2027	EUR 1,430,000	1,281	0.02

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Portfolio Statement (continued)

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	Nominal	Market Value £'000	% of Total Net Assets
Government Bonds — 99.54% (continued)			
Germany — 5.99% (continued)			
Bundesschatzanweisungen 1.700% 10/06/2027	EUR 20,810,000	17,800	0.30
Bundesschatzanweisungen 1.900% 16/09/2027	EUR 20,210,000	17,287	0.29
Bundesschatzanweisungen 2.000% 16/12/2027	EUR 23,440,000	20,047	0.34
Bundesschatzanweisungen 2.100% 15/03/2028	EUR 21,500,000	18,393	0.31
Bundesschatzanweisungen 2.500% 14/06/2028	EUR 6,900,000	5,942	0.10
		354,786	5.99
Italy — 6.44%			
Italy Buoni Poliennali Del Tesoro 0.900% 01/04/2031	EUR 16,000,000	12,543	0.21
Italy Buoni Poliennali Del Tesoro 0.950% 15/09/2027	EUR 1,000,000	845	0.01
Italy Buoni Poliennali Del Tesoro 0.950% 01/08/2030	EUR 16,980,000	13,552	0.23
Italy Buoni Poliennali Del Tesoro 2.000% 01/02/2028	EUR 4,170,000	3,558	0.06
Italy Buoni Poliennali Del Tesoro 2.050% 01/08/2027	EUR 1,610,000	1,379	0.02
Italy Buoni Poliennali Del Tesoro 2.100% 26/08/2027	EUR 20,650,000	17,683	0.30
Italy Buoni Poliennali Del Tesoro 2.200% 01/06/2027	EUR 4,450,000	3,822	0.06
Italy Buoni Poliennali Del Tesoro 2.200% 28/02/2028	EUR 1,800,000	1,539	0.03
Italy Buoni Poliennali Del Tesoro 2.350% 15/01/2029	EUR 21,190,000	18,082	0.31
Italy Buoni Poliennali Del Tesoro 2.400% 15/03/2029	EUR 1,000,000	854	0.01
Italy Buoni Poliennali Del Tesoro 2.650% 01/12/2027	EUR 5,430,000	4,679	0.08
Italy Buoni Poliennali Del Tesoro 2.650% 15/06/2028	EUR 19,550,000	16,833	0.28
Italy Buoni Poliennali Del Tesoro 2.700% 15/10/2027	EUR 20,960,000	18,069	0.30
Italy Buoni Poliennali Del Tesoro 2.700% 01/10/2030	EUR 12,090,000	10,324	0.17
Italy Buoni Poliennali Del Tesoro 2.800% 15/06/2029	EUR 3,640,000	3,139	0.05
Italy Buoni Poliennali Del Tesoro 2.850% 01/02/2031	EUR 24,200,000	20,751	0.35
Italy Buoni Poliennali Del Tesoro 2.950% 01/07/2030	EUR 19,890,000	17,174	0.29
Italy Buoni Poliennali Del Tesoro 3.000% 01/10/2029	EUR 23,080,000	19,999	0.34
Italy Buoni Poliennali Del Tesoro 3.350% 01/07/2029	EUR 23,940,000	20,956	0.35
Italy Buoni Poliennali Del Tesoro 3.400% 01/04/2028	EUR 20,850,000	18,188	0.31
Italy Buoni Poliennali Del Tesoro 3.450% 15/07/2027	EUR 18,280,000	15,881	0.27
Italy Buoni Poliennali Del Tesoro 3.500% 01/03/2030	EUR 5,360,000	4,727	0.08
Italy Buoni Poliennali Del Tesoro 3.500% 15/02/2031	EUR 13,800,000	12,165	0.21
Italy Buoni Poliennali Del Tesoro 3.700% 15/06/2030	EUR 22,190,000	19,693	0.33

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	Nominal	Market Value £'000	% of Total Net Assets
Government Bonds — 99.54% (continued)			
Italy — 6.44% (continued)			
Italy Buoni Poliennali Del Tesoro 3.800% 01/08/2028	EUR 20,160,000	17,757	0.30
Italy Buoni Poliennali Del Tesoro 3.850% 15/12/2029	EUR 23,990,000	21,357	0.36
Italy Buoni Poliennali Del Tesoro 4.000% 15/11/2030	EUR 22,170,000	19,929	0.34
Italy Buoni Poliennali Del Tesoro 4.100% 01/02/2029	EUR 22,440,000	19,981	0.34
Italy Buoni Poliennali Del Tesoro 4.750% 01/09/2028	EUR 24,760,000	22,254	0.38
Italy Buoni Poliennali Del Tesoro 5.250% 01/11/2029	EUR 2,500,000	2,322	0.04
Italy Buoni Poliennali Del Tesoro 6.500% 01/11/2027	EUR 1,640,000	1,483	0.03
		381,518	6.44
Japan — 15.31%			
Japan Government Five Year Bonds 0.005% 20/06/2027	JPY 4,653,000,000	21,423	0.36
Japan Government Five Year Bonds 0.100% 20/09/2027	JPY 5,582,000,000	25,637	0.43
Japan Government Five Year Bonds 0.100% 20/03/2028	JPY 1,790,000,000	8,160	0.14
Japan Government Five Year Bonds 0.100% 20/06/2028	JPY 218,000,000	990	0.02
Japan Government Five Year Bonds 0.200% 20/12/2027	JPY 4,478,000,000	20,519	0.35
Japan Government Five Year Bonds 0.200% 20/03/2028	JPY 562,000,000	2,566	0.04
Japan Government Five Year Bonds 0.200% 20/06/2028	JPY 86,000,000	391	0.01
Japan Government Five Year Bonds 0.200% 20/12/2028	JPY 383,000,000	1,729	0.03
Japan Government Five Year Bonds 0.300% 20/12/2027	JPY 3,216,000,000	14,758	0.25
Japan Government Five Year Bonds 0.300% 20/06/2028	JPY 621,000,000	2,831	0.05
Japan Government Five Year Bonds 0.300% 20/09/2028	JPY 211,000,000	958	0.02
Japan Government Five Year Bonds 0.300% 20/12/2028	JPY 266,000,000	1,204	0.02
Japan Government Five Year Bonds 0.300% 20/12/2028	JPY 53,000,000	240	0.00
Japan Government Five Year Bonds 0.400% 20/09/2028	JPY 2,625,000,000	11,949	0.20

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Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Government Bonds — 99.54% (continued)			
Japan — 15.31% (continued)			
Japan Government Five Year Bonds 0.400% 20/12/2028	JPY 312,000,000	1,415	0.02
Japan Government Five Year Bonds 0.400% 20/03/2029	JPY 2,739,000,000	12,381	0.21
Japan Government Five Year Bonds 0.400% 20/06/2029	JPY 2,843,000,000	12,805	0.22
Japan Government Five Year Bonds 0.500% 20/03/2029	JPY 3,646,000,000	16,524	0.28
Japan Government Five Year Bonds 0.500% 20/06/2029	JPY 3,792,000,000	17,126	0.29
Japan Government Five Year Bonds 0.600% 20/03/2029	JPY 2,780,000,000	12,636	0.21
Japan Government Five Year Bonds 0.600% 20/06/2029	JPY 3,628,000,000	16,439	0.28
Japan Government Five Year Bonds 0.600% 20/09/2029	JPY 2,698,000,000	12,175	0.21
Japan Government Five Year Bonds 0.700% 20/09/2029	JPY 4,012,000,000	18,159	0.31
Japan Government Five Year Bonds 0.900% 20/12/2029	JPY 3,746,000,000	17,001	0.29
Japan Government Five Year Bonds 1.000% 20/12/2029	JPY 2,659,000,000	12,114	0.20
Japan Government Five Year Bonds 1.000% 20/03/2030	JPY 6,756,000,000	30,662	0.52
Japan Government Five Year Bonds 1.000% 20/06/2030	JPY 5,277,000,000	23,855	0.40
Japan Government Five Year Bonds 1.100% 20/12/2029	JPY 3,565,000,000	16,292	0.27
Japan Government Five Year Bonds 1.100% 20/06/2030	JPY 3,968,000,000	18,011	0.30
Japan Government Five Year Bonds 1.300% 20/09/2030	JPY 3,956,000,000	18,037	0.30
Japan Government Five Year Bonds 1.400% 20/09/2030	JPY 2,640,000,000	12,088	0.20
Japan Government Five Year Bonds 1.600% 20/12/2030	JPY 6,005,000,000	27,647	0.47
Japan Government Five Year Bonds 1.600% 20/12/2030	JPY 200,000,000	922	0.02
Japan Government Five Year Bonds 1.800% 20/03/2031	JPY 65,000,000	301	0.00

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	Nominal	Market Value £'000	% of Total Net Assets
Government Bonds — 99.54% (continued)			
Japan — 15.31% (continued)			
Japan Government Five Year Bonds 2.000% 20/03/2031	JPY 2,145,000,000	10,031	0.17
Japan Government Ten Year Bonds 0.100% 20/06/2027	JPY 373,000,000	1,719	0.03
Japan Government Ten Year Bonds 0.100% 20/09/2027	JPY 5,805,000,000	26,660	0.45
Japan Government Ten Year Bonds 0.100% 20/12/2027	JPY 5,810,000,000	26,582	0.45
Japan Government Ten Year Bonds 0.100% 20/03/2028	JPY 4,518,000,000	20,596	0.35
Japan Government Ten Year Bonds 0.100% 20/06/2028	JPY 4,454,000,000	20,223	0.34
Japan Government Ten Year Bonds 0.100% 20/09/2028	JPY 3,456,000,000	15,629	0.26
Japan Government Ten Year Bonds 0.100% 20/12/2028	JPY 3,859,000,000	17,380	0.29
Japan Government Ten Year Bonds 0.100% 20/03/2029	JPY 2,554,000,000	11,452	0.19
Japan Government Ten Year Bonds 0.100% 20/06/2029	JPY 3,933,000,000	17,556	0.30
Japan Government Ten Year Bonds 0.100% 20/09/2029	JPY 5,507,000,000	24,451	0.41
Japan Government Ten Year Bonds 0.100% 20/12/2029	JPY 5,639,000,000	24,896	0.42
Japan Government Ten Year Bonds 0.100% 20/03/2030	JPY 4,756,000,000	20,879	0.35
Japan Government Ten Year Bonds 0.100% 20/06/2030	JPY 3,338,000,000	14,561	0.25
Japan Government Ten Year Bonds 0.100% 20/09/2030	JPY 2,808,000,000	12,175	0.21
Japan Government Ten Year Bonds 0.100% 20/12/2030	JPY 5,858,000,000	25,233	0.43
Japan Government Ten Year Bonds 0.100% 20/03/2031	JPY 5,818,000,000	24,904	0.42
Japan Government Twenty Year Bonds 1.900% 20/12/2028	JPY 895,000,000	4,212	0.07
Japan Government Twenty Year Bonds 1.900% 20/03/2029	JPY 768,000,000	3,614	0.06
Japan Government Twenty Year Bonds 1.900% 20/09/2030	JPY 68,000,000	318	0.00
Japan Government Twenty Year Bonds 2.000% 20/06/2030	JPY 84,000,000	395	0.01

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	Nominal	Market Value £'000	% of Total Net Assets
Government Bonds — 99.54% (continued)			
Japan — 15.31% (continued)			
Japan Government Twenty Year Bonds 2.100% 20/09/2027	JPY 320,000,000	1,506	0.02
Japan Government Twenty Year Bonds 2.100% 20/12/2027	JPY 107,000,000	504	0.01
Japan Government Twenty Year Bonds 2.100% 20/09/2028	JPY 228,000,000	1,077	0.02
Japan Government Twenty Year Bonds 2.100% 20/12/2028	JPY 344,000,000	1,626	0.03
Japan Government Twenty Year Bonds 2.100% 20/03/2029	JPY 831,000,000	3,931	0.07
Japan Government Twenty Year Bonds 2.100% 20/06/2029	JPY 1,132,000,000	5,357	0.09
Japan Government Twenty Year Bonds 2.100% 20/09/2029	JPY 1,452,000,000	6,871	0.12
Japan Government Twenty Year Bonds 2.100% 20/12/2029	JPY 1,137,000,000	5,377	0.09
Japan Government Twenty Year Bonds 2.100% 20/03/2030	JPY 1,111,000,000	5,250	0.09
Japan Government Twenty Year Bonds 2.200% 20/09/2027	JPY 373,000,000	1,757	0.03
Japan Government Twenty Year Bonds 2.200% 20/03/2028	JPY 4,000,000	19	0.00
Japan Government Twenty Year Bonds 2.200% 20/09/2028	JPY 298,000,000	1,411	0.02
Japan Government Twenty Year Bonds 2.200% 20/06/2029	JPY 339,000,000	1,609	0.03
Japan Government Twenty Year Bonds 2.200% 20/12/2029	JPY 930,000,000	4,413	0.07
Japan Government Twenty Year Bonds 2.200% 20/03/2030	JPY 1,044,000,000	4,950	0.08
Japan Government Twenty Year Bonds 2.300% 20/06/2027	JPY 423,000,000	1,991	0.03
Japan Government Twenty Year Bonds 2.300% 20/06/2028	JPY 311,000,000	1,474	0.02
Japan Government Twenty Year Bonds 2.400% 20/06/2028	JPY 328,000,000	1,557	0.03
Japan Government Two Year Bonds 0.700% 01/07/2027	JPY 2,943,000,000	13,637	0.23
Japan Government Two Year Bonds 0.900% 01/08/2027	JPY 3,053,000,000	14,167	0.24

State Street AUT Global Treasury 1-5 Year Bond Index Fund

Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Government Bonds — 99.54% (continued)			
Japan — 15.31% (continued)			
Japan Government Two Year Bonds 0.900% 01/09/2027	JPY 2,989,000,000	13,863	0.23
Japan Government Two Year Bonds 1.000% 01/10/2027	JPY 3,047,000,000	14,142	0.24
Japan Government Two Year Bonds 1.000% 01/11/2027	JPY 3,166,000,000	14,688	0.25
Japan Government Two Year Bonds 1.000% 01/12/2027	JPY 3,140,000,000	14,560	0.25
Japan Government Two Year Bonds 1.100% 01/01/2028	JPY 3,057,000,000	14,188	0.24
Japan Government Two Year Bonds 1.300% 01/02/2028	JPY 750,000,000	3,490	0.06
Japan Government Two Year Bonds 1.300% 01/03/2028	JPY 600,000,000	2,792	0.05
Japan Government Two Year Bonds 1.400% 01/04/2028	JPY 3,695,000,000	17,217	0.29
		906,835	15.31
United Kingdom — 5.11%			
U.K. Gilts 0.125% 31/01/2028	GBP 18,580,000	17,520	0.30
U.K. Gilts 0.375% 22/10/2030	GBP 18,550,000	15,816	0.27
U.K. Gilts 0.500% 31/01/2029	GBP 9,020,000	8,242	0.14
U.K. Gilts 0.875% 22/10/2029	GBP 11,190,000	10,083	0.17
U.K. Gilts 1.250% 22/07/2027	GBP 20,500,000	19,917	0.34
U.K. Gilts 1.625% 22/10/2028	GBP 13,390,000	12,678	0.21
U.K. Gilts 4.000% 22/05/2029	GBP 28,210,000	28,078	0.47
U.K. Gilts 4.125% 22/07/2029	GBP 27,660,000	27,623	0.47
U.K. Gilts 4.125% 07/03/2031	GBP 22,650,000	22,515	0.38
U.K. Gilts 4.250% 07/12/2027	GBP 14,640,000	14,681	0.25
U.K. Gilts 4.375% 07/03/2028	GBP 36,750,000	36,895	0.62
U.K. Gilts 4.375% 07/03/2030	GBP 31,270,000	31,451	0.53
U.K. Gilts 4.500% 07/06/2028	GBP 30,660,000	30,870	0.52
U.K. Gilts 4.750% 07/12/2030	GBP 22,800,000	23,348	0.39
U.K. Gilts 6.000% 07/12/2028	GBP 2,850,000	2,979	0.05
		302,696	5.11

State Street AUT Global Treasury 1-5 Year Bond Index Fund

Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Government Bonds — 99.54% (continued)			
United States — 57.39%			
U.S. Treasury Notes 0.375% 31/07/2027	USD 8,290,000	6,019	0.10
U.S. Treasury Notes 0.375% 30/09/2027	USD 14,700,000	10,608	0.18
U.S. Treasury Notes 0.500% 30/06/2027	USD 15,800,000	11,525	0.19
U.S. Treasury Notes 0.500% 31/08/2027	USD 12,960,000	9,395	0.16
U.S. Treasury Notes 0.500% 31/10/2027	USD 44,360,000	31,963	0.54
U.S. Treasury Notes 0.625% 30/11/2027	USD 21,890,000	15,754	0.27
U.S. Treasury Notes 0.625% 31/12/2027	USD 36,210,000	25,984	0.44
U.S. Treasury Notes 0.625% 15/05/2030	USD 40,500,000	26,804	0.45
U.S. Treasury Notes 0.625% 15/08/2030	USD 37,910,000	24,875	0.42
U.S. Treasury Notes 0.750% 31/01/2028	USD 34,440,000	24,689	0.42
U.S. Treasury Notes 0.875% 15/11/2030	USD 65,000,000	42,776	0.72
U.S. Treasury Notes 1.000% 31/07/2028	USD 26,930,000	19,097	0.32
U.S. Treasury Notes 1.125% 29/02/2028	USD 24,920,000	17,932	0.30
U.S. Treasury Notes 1.125% 31/08/2028	USD 56,020,000	39,731	0.67
U.S. Treasury Notes 1.125% 15/02/2031	USD 67,080,000	44,366	0.75
U.S. Treasury Notes 1.250% 31/03/2028	USD 51,640,000	37,147	0.63
U.S. Treasury Notes 1.250% 30/04/2028	USD 44,590,000	32,005	0.54
U.S. Treasury Notes 1.250% 31/05/2028	USD 62,340,000	44,639	0.75
U.S. Treasury Notes 1.250% 30/06/2028	USD 16,040,000	11,459	0.19
U.S. Treasury Notes 1.250% 30/09/2028	USD 13,010,000	9,231	0.16
U.S. Treasury Notes 1.375% 31/10/2028	USD 22,490,000	15,967	0.27
U.S. Treasury Notes 1.375% 31/12/2028	USD 10,040,000	7,098	0.12
U.S. Treasury Notes 1.500% 30/11/2028	USD 26,040,000	18,505	0.31
U.S. Treasury Notes 1.500% 15/02/2030	USD 52,930,000	36,514	0.62
U.S. Treasury Notes 1.625% 15/08/2029	USD 31,030,000	21,768	0.37
U.S. Treasury Notes 1.625% 15/05/2031	USD 61,000,000	41,022	0.69
U.S. Treasury Notes 1.750% 31/01/2029	USD 37,460,000	26,677	0.45
U.S. Treasury Notes 1.750% 15/11/2029	USD 14,720,000	10,307	0.17
U.S. Treasury Notes 1.875% 28/02/2029	USD 16,650,000	11,877	0.20
U.S. Treasury Notes 2.250% 15/08/2027	USD 37,270,000	27,594	0.47
U.S. Treasury Notes 2.250% 15/11/2027	USD 34,650,000	25,536	0.43
U.S. Treasury Notes 2.375% 31/03/2029	USD 7,560,000	5,457	0.09
U.S. Treasury Notes 2.375% 15/05/2029	USD 14,700,000	10,592	0.18

State Street AUT Global Treasury 1-5 Year Bond Index Fund

Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Government Bonds — 99.54% (continued)			
United States — 57.39% (continued)			
U.S. Treasury Notes 2.625% 15/02/2029	USD 14,500,000	10,554	0.18
U.S. Treasury Notes 2.625% 31/07/2029	USD 14,090,000	10,194	0.17
U.S. Treasury Notes 2.750% 31/07/2027	USD 14,030,000	10,450	0.18
U.S. Treasury Notes 2.750% 15/02/2028	USD 53,030,000	39,211	0.66
U.S. Treasury Notes 2.750% 31/05/2029	USD 13,240,000	9,635	0.16
U.S. Treasury Notes 2.875% 15/05/2028	USD 54,150,000	40,010	0.68
U.S. Treasury Notes 2.875% 15/08/2028	USD 17,350,000	12,782	0.22
U.S. Treasury Notes 2.875% 30/04/2029	USD 13,590,000	9,932	0.17
U.S. Treasury Notes 3.125% 31/08/2027	USD 37,620,000	28,113	0.47
U.S. Treasury Notes 3.125% 15/11/2028	USD 37,890,000	27,996	0.47
U.S. Treasury Notes 3.125% 31/08/2029	USD 39,150,000	28,720	0.48
U.S. Treasury Notes 3.250% 30/06/2027	USD 31,470,000	23,588	0.40
U.S. Treasury Notes 3.250% 30/06/2029	USD 18,810,000	13,872	0.23
U.S. Treasury Notes 3.375% 15/09/2027	USD 44,900,000	33,637	0.57
U.S. Treasury Notes 3.375% 30/11/2027	USD 23,370,000	17,479	0.30
U.S. Treasury Notes 3.375% 31/12/2027	USD 18,870,000	14,104	0.24
U.S. Treasury Notes 3.375% 29/02/2028	USD 27,750,000	20,721	0.35
U.S. Treasury Notes 3.375% 15/09/2028	USD 30,620,000	22,775	0.38
U.S. Treasury Notes 3.500% 30/09/2027	USD 24,860,000	18,647	0.31
U.S. Treasury Notes 3.500% 31/10/2027	USD 47,540,000	35,633	0.60
U.S. Treasury Notes 3.500% 31/01/2028	USD 61,750,000	46,214	0.78
U.S. Treasury Notes 3.500% 30/04/2028	USD 43,440,000	32,466	0.55
U.S. Treasury Notes 3.500% 15/10/2028	USD 51,900,000	38,686	0.65
U.S. Treasury Notes 3.500% 15/11/2028	USD 17,800,000	13,263	0.22
U.S. Treasury Notes 3.500% 15/12/2028	USD 16,400,000	12,216	0.21
U.S. Treasury Notes 3.500% 15/01/2029	USD 21,340,000	15,886	0.27
U.S. Treasury Notes 3.500% 15/02/2029	USD 13,790,000	10,261	0.17
U.S. Treasury Notes 3.500% 15/03/2029	USD 12,200,000	9,076	0.15
U.S. Treasury Notes 3.500% 30/09/2029	USD 42,920,000	31,830	0.54
U.S. Treasury Notes 3.500% 31/01/2030	USD 38,450,000	28,459	0.48
U.S. Treasury Notes 3.500% 30/04/2030	USD 12,130,000	8,965	0.15
U.S. Treasury Notes 3.500% 30/11/2030	USD 23,000,000	16,938	0.29
U.S. Treasury Notes 3.500% 28/02/2031	USD 26,500,000	19,493	0.33

State Street AUT Global Treasury 1-5 Year Bond Index Fund

Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Government Bonds — 99.54% (continued)			
United States — 57.39% (continued)			
U.S. Treasury Notes 3.625% 31/08/2027	USD 50,240,000	37,757	0.64
U.S. Treasury Notes 3.625% 31/03/2028	USD 18,800,000	14,087	0.24
U.S. Treasury Notes 3.625% 31/05/2028	USD 23,170,000	17,351	0.29
U.S. Treasury Notes 3.625% 15/08/2028	USD 21,230,000	15,882	0.27
U.S. Treasury Notes 3.625% 31/08/2029	USD 57,870,000	43,100	0.73
U.S. Treasury Notes 3.625% 31/03/2030	USD 18,420,000	13,680	0.23
U.S. Treasury Notes 3.625% 31/08/2030	USD 42,720,000	31,658	0.53
U.S. Treasury Notes 3.625% 30/09/2030	USD 20,850,000	15,447	0.26
U.S. Treasury Notes 3.625% 31/10/2030	USD 20,310,000	15,039	0.25
U.S. Treasury Notes 3.625% 31/12/2030	USD 18,590,000	13,754	0.23
U.S. Treasury Notes 3.750% 15/08/2027	USD 43,930,000	33,066	0.56
U.S. Treasury Notes 3.750% 15/04/2028	USD 51,760,000	38,863	0.66
U.S. Treasury Notes 3.750% 30/04/2028	USD 22,200,000	16,668	0.28
U.S. Treasury Notes 3.750% 15/05/2028	USD 40,880,000	30,686	0.52
U.S. Treasury Notes 3.750% 31/12/2028	USD 20,240,000	15,161	0.26
U.S. Treasury Notes 3.750% 31/05/2030	USD 34,920,000	26,031	0.44
U.S. Treasury Notes 3.750% 30/06/2030	USD 4,570,000	3,405	0.06
U.S. Treasury Notes 3.750% 31/12/2030	USD 6,500,000	4,834	0.08
U.S. Treasury Notes 3.750% 31/01/2031	USD 25,620,000	19,049	0.32
U.S. Treasury Notes 3.875% 31/07/2027	USD 18,730,000	14,118	0.24
U.S. Treasury Notes 3.875% 15/10/2027	USD 18,820,000	14,178	0.24
U.S. Treasury Notes 3.875% 30/11/2027	USD 27,790,000	20,928	0.35
U.S. Treasury Notes 3.875% 31/12/2027	USD 43,450,000	32,712	0.55
U.S. Treasury Notes 3.875% 15/03/2028	USD 23,540,000	17,716	0.30
U.S. Treasury Notes 3.875% 31/03/2028	USD 18,300,000	13,771	0.23
U.S. Treasury Notes 3.875% 15/06/2028	USD 12,850,000	9,666	0.16
U.S. Treasury Notes 3.875% 15/07/2028	USD 61,840,000	46,500	0.79
U.S. Treasury Notes 3.875% 15/04/2029	USD 40,000,000	30,038	0.51
U.S. Treasury Notes 3.875% 15/05/2029	USD 15,600,000	11,714	0.20
U.S. Treasury Notes 3.875% 30/09/2029	USD 39,320,000	29,498	0.50
U.S. Treasury Notes 3.875% 30/11/2029	USD 38,290,000	28,709	0.48
U.S. Treasury Notes 3.875% 31/12/2029	USD 16,080,000	12,055	0.20
U.S. Treasury Notes 3.875% 30/04/2030	USD 57,350,000	42,960	0.73

State Street AUT Global Treasury 1-5 Year Bond Index Fund

Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Government Bonds — 99.54% (continued)			
United States — 57.39% (continued)			
U.S. Treasury Notes 3.875% 30/06/2030	USD 69,830,000	52,275	0.88
U.S. Treasury Notes 3.875% 31/07/2030	USD 35,050,000	26,237	0.44
U.S. Treasury Notes 3.875% 31/03/2031	USD 57,450,000	42,921	0.72
U.S. Treasury Notes 3.875% 30/04/2031	USD 27,000,000	20,169	0.34
U.S. Treasury Notes 4.000% 15/12/2027	USD 12,850,000	9,693	0.16
U.S. Treasury Notes 4.000% 29/02/2028	USD 43,160,000	32,551	0.55
U.S. Treasury Notes 4.000% 31/05/2028	USD 15,000,000	11,311	0.19
U.S. Treasury Notes 4.000% 30/06/2028	USD 13,820,000	10,420	0.18
U.S. Treasury Notes 4.000% 31/01/2029	USD 17,010,000	12,815	0.22
U.S. Treasury Notes 4.000% 31/07/2029	USD 57,410,000	43,245	0.73
U.S. Treasury Notes 4.000% 31/10/2029	USD 38,460,000	28,955	0.49
U.S. Treasury Notes 4.000% 28/02/2030	USD 76,180,000	57,335	0.97
U.S. Treasury Notes 4.000% 31/03/2030	USD 57,570,000	43,318	0.73
U.S. Treasury Notes 4.000% 31/05/2030	USD 47,800,000	35,960	0.61
U.S. Treasury Notes 4.000% 31/07/2030	USD 12,550,000	9,437	0.16
U.S. Treasury Notes 4.000% 31/01/2031	USD 13,000,000	9,766	0.16
U.S. Treasury Notes 4.125% 30/09/2027	USD 15,610,000	11,798	0.20
U.S. Treasury Notes 4.125% 31/10/2027	USD 38,040,000	28,743	0.49
U.S. Treasury Notes 4.125% 15/11/2027	USD 50,880,000	38,445	0.65
U.S. Treasury Notes 4.125% 31/07/2028	USD 4,520,000	3,416	0.06
U.S. Treasury Notes 4.125% 31/03/2029	USD 17,300,000	13,075	0.22
U.S. Treasury Notes 4.125% 31/10/2029	USD 57,990,000	43,828	0.74
U.S. Treasury Notes 4.125% 30/11/2029	USD 57,310,000	43,319	0.73
U.S. Treasury Notes 4.125% 31/08/2030	USD 43,190,000	32,626	0.55
U.S. Treasury Notes 4.125% 31/03/2031	USD 37,000,000	27,935	0.47
U.S. Treasury Notes 4.125% 31/05/2031	USD 44,400,000	33,532	0.57
U.S. Treasury Notes 4.250% 15/01/2028	USD 53,430,000	40,444	0.68
U.S. Treasury Notes 4.250% 15/02/2028	USD 60,520,000	45,814	0.77
U.S. Treasury Notes 4.250% 28/02/2029	USD 19,870,000	15,066	0.25
U.S. Treasury Notes 4.250% 30/06/2029	USD 21,660,000	16,428	0.28
U.S. Treasury Notes 4.250% 31/01/2030	USD 57,300,000	43,479	0.73
U.S. Treasury Notes 4.250% 28/02/2031	USD 3,500,000	2,657	0.05
U.S. Treasury Notes 4.375% 15/07/2027	USD 18,750,000	14,208	0.24

State Street AUT Global Treasury 1-5 Year Bond Index Fund

Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Government Bonds — 99.54% (continued)			
United States — 57.39% (continued)			
U.S. Treasury Notes 4.375% 31/08/2028	USD 52,770,000	40,082	0.68
U.S. Treasury Notes 4.375% 30/11/2028	USD 25,280,000	19,213	0.32
U.S. Treasury Notes 4.375% 31/12/2029	USD 57,040,000	43,463	0.73
U.S. Treasury Notes 4.375% 30/11/2030	USD 40,160,000	30,635	0.52
U.S. Treasury Notes 4.500% 31/05/2029	USD 20,490,000	15,646	0.26
U.S. Treasury Notes 4.625% 15/06/2027	USD 13,400,000	10,176	0.17
U.S. Treasury Notes 4.625% 30/09/2028	USD 9,900,000	7,561	0.13
U.S. Treasury Notes 4.625% 30/04/2029	USD 39,590,000	30,320	0.51
U.S. Treasury Notes 4.625% 30/09/2030	USD 39,110,000	30,111	0.51
U.S. Treasury Notes 4.625% 30/04/2031	USD 6,600,000	5,091	0.09
U.S. Treasury Notes 4.625% 31/05/2031	USD 12,500,000	9,645	0.16
U.S. Treasury Notes 4.875% 31/10/2028	USD 52,350,000	40,212	0.68
U.S. Treasury Notes 4.875% 31/10/2030	USD 38,790,000	30,160	0.51
		3,400,336	57.39
		5,897,262	99.54

Derivatives — (0.38)%

Forward Currency Contracts — (0.38)%

Bought USD 43,551,000 for GBP 32,311,627 Settlement 02/07/2026	593	0.01
Bought CAD 275,328,000 for GBP 146,820,458 Settlement 02/07/2026	(650)	(0.01)
Bought JPY 96,094,858,000 for GBP 449,503,499 Settlement 02/07/2026	(2,229)	(0.04)
Bought JPY 96,094,858,000 for GBP 449,568,690 Settlement 02/07/2026	(2,294)	(0.04)
Bought USD 1,509,250,999 for GBP 1,142,852,491 Settlement 02/07/2026	(2,547)	(0.04)
Bought USD 1,509,250,999 for GBP 1,142,852,491 Settlement 02/07/2026	(2,547)	(0.04)
Bought EUR 1,293,911,000 for GBP 1,117,208,044 Settlement 02/07/2026	(2,590)	(0.05)
Bought USD 1,509,251,002 for GBP 1,143,373,877 Settlement 02/07/2026	(3,068)	(0.05)
Sold EUR 1,233,767,000 for GBP 1,071,018,328 Settlement 02/07/2026	8,211	0.14
Sold JPY 93,458,911,000 for GBP 438,688,073 Settlement 02/07/2026	3,682	0.06
Sold JPY 93,389,064,000 for GBP 438,046,521 Settlement 02/07/2026	3,366	0.06
Sold USD 1,509,251,002 for GBP 1,143,408,526 Settlement 04/08/2026	3,076	0.05
Sold EUR 1,293,911,000 for GBP 1,118,742,623 Settlement 04/08/2026	2,601	0.05
Sold USD 1,509,250,999 for GBP 1,142,888,839 Settlement 04/08/2026	2,557	0.04

State Street AUT Global Treasury 1-5 Year Bond Index Fund

Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Market Value £'000	% of Total Net Assets
Derivatives — (0.38)% (continued)		
Forward Currency Contracts — (0.38)% (continued)		
Sold USD 1,509,250,999 for GBP 1,142,886,242 Settlement 04/08/2026	2,554	0.04
Sold JPY 96,094,858,000 for GBP 450,757,853 Settlement 04/08/2026	2,307	0.04
Sold JPY 96,094,858,000 for GBP 450,690,414 Settlement 04/08/2026	2,240	0.04
Sold CAD 260,361,000 for GBP 140,396,629 Settlement 02/07/2026	2,172	0.04
Sold CAD 275,328,000 for GBP 147,032,617 Settlement 04/08/2026	652	0.01
Sold EUR 24,728,000 for GBP 21,436,654 Settlement 02/07/2026	135	0.00
Sold CAD 14,967,000 for GBP 8,070,870 Settlement 02/07/2026	125	0.00
Sold EUR 16,867,000 for GBP 14,593,600 Settlement 02/07/2026	64	0.00
Sold JPY 2,758,558,000 for GBP 12,887,842 Settlement 02/07/2026	48	0.00
Sold EUR 4,806,000 for GBP 4,173,852 Settlement 02/07/2026	34	0.00
Sold USD 12,368,000 for GBP 9,370,072 Settlement 04/08/2026	25	0.00
Sold EUR 4,382,000 for GBP 3,799,629 Settlement 02/07/2026	25	0.00
Sold JPY 915,812,000 for GBP 4,283,279 Settlement 02/07/2026	21	0.00
Sold EUR 5,266,000 for GBP 4,554,795 Settlement 02/07/2026	18	0.00
Sold EUR 4,095,000 for GBP 3,544,767 Settlement 02/07/2026	17	0.00
Sold EUR 3,537,000 for GBP 3,057,920 Settlement 04/08/2026	7	0.00
Sold JPY 880,834,000 for GBP 4,100,541 Settlement 02/07/2026	1	0.00
Sold JPY 786,537,000 for GBP 3,655,885 Settlement 02/07/2026	(5)	0.00
Sold USD 7,612,000 for GBP 5,647,542 Settlement 02/07/2026	(104)	0.00
Sold USD 21,924,000 for GBP 16,349,166 Settlement 02/07/2026	(215)	0.00
Sold USD 26,078,000 for GBP 19,414,186 Settlement 02/07/2026	(289)	0.00
Sold USD 50,896,000 for GBP 38,068,308 Settlement 02/07/2026	(386)	(0.01)
Sold USD 1,499,306,666 for GBP 1,119,708,734 Settlement 02/07/2026	(13,083)	(0.22)

State Street AUT Global Treasury 1-5 Year Bond Index Fund

Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Market Value £'000	% of Total Net Assets
Derivatives — (0.38)% (continued)		
Forward Currency Contracts — (0.38)% (continued)		
Sold USD 1,491,924,666 for GBP 1,113,815,702 Settlement 02/07/2026	(13,399)	(0.23)
Sold USD 1,473,562,668 for GBP 1,099,649,834 Settlement 02/07/2026	(13,692)	(0.23)
	(22,567)	(0.38)
Portfolio of investments^	5,874,695	99.16
Net other assets	49,902	0.84
Total net assets	5,924,597	100.00

All holdings are ordinary shares or common stock unless otherwise stated.

^Including investment liabilities.

Fund was launched on 6th October 2025 therefore there are no comparatives.

State Street AUT Global Treasury 1-5 Year Bond Index Fund

Interim Report and Unaudited Financial Statements 2026

Directors' Report to Unitholders

For the period ended 30th June 2026

In accordance with the requirements of the Collective Investment Schemes sourcebook of the Financial Conduct Authority's handbook of rules and guidance we hereby certify the report on behalf of the Directors of State Street Unit Trust Management Limited.

Signed by:



R. Bridger – Director, State Street Unit Trust Management Limited

Signed by:



T. Coghlan – Director, State Street Unit Trust Management Limited

20 August 2026

State Street AUT Global Treasury 1-5 Year Bond Index Fund

Interim Report and Unaudited Financial Statements 2026

Comparative Table

For the period ended 30th June 2026

	2026 (to 30.06)
Closing net asset value (£'000)	5,924,597
Closing number of units	581,555,982
Closing net asset value per unit (£)	10.1875
Change in net asset value per unit	0.00%
Operating charges	0.01%

Fund was launched on 6th October 2025 therefore there are no comparatives.

General risk factors

The value of funds and the revenue from them is not guaranteed and may fall as well as rise. You may get back less than you originally invested. What you get back may depend on:

- Investment performance is not guaranteed. Past performance is no guarantee of future performance. There may also be variation in performance between funds with similar investment objectives.
- The effect of an initial charge. If you sell your investment after a short period you may not get back what you originally invested, even if the price of your investment has not fallen.
- The entire market of a particular asset class or geographical region may fall, having a greater effect on funds heavily invested in that asset class or region.
- If you make regular withdrawals from your investment be aware that if the level of withdrawal exceeds the rate of investment growth of the fund, your capital will be eroded.
- Governments may change the tax rules which affect you or the funds in which you have invested.
- Inflation will reduce what you could buy in the future, i.e. it will reduce the real value of your investment.
- There is no certainty that the investment objective of any fund will actually be achieved.

State Street AUT Global Treasury 1-5 Year Bond Index Fund

Interim Report and Unaudited Financial Statements 2026

Statement of Total Return

For the period ended 30th June 2026

	Period ended 30.06.26	
	£'000	£'000
Income		
Net capital losses		(21,550)
Revenue	93,528	
Expenses	(246)	
Net revenue before taxation	93,282	
Net revenue after taxation		93,282
Total return before distributions		71,732
Distributions		23,519
Change in net assets attributable to unitholders from investment activities		95,251

Statement of Change in Net Assets Attributable to Unitholders

For the period ended 30th June 2026

	Period ended 30.06.26	
	£'000	£'000
Opening net assets		-
Issue of units	7,260,203	
Cancellation of units	(1,431,214)	
		5,828,989
Dilution adjustment		357
Change in unitholders' funds from investment activities		95,251
Closing net assets		5,924,597

Fund was launched on 6th October 2025 therefore there are no comparatives.

State Street AUT Global Treasury 1-5 Year Bond Index Fund

Interim Report and Unaudited Financial Statements 2026

Balance Sheet

As at 30th June 2026

	30.06.26
	£'000
Assets	
Investments	5,931,793
Amounts receivable	71,639
Cash and Cash equivalents	10,962
Total assets	6,014,394
Liabilities	
Investments	57,098
Other amounts payable	32,699
Total liabilities	89,797
Net assets attributable to unitholders	5,924,597

All items within the Balance Sheet are deemed current.

Notes to the Financial Statements are on pages 22 to 27.

Fund was launched on 6th October 2025 therefore there are no comparatives.

State Street AUT Global Treasury 1-5 Year Bond Index Fund

Interim Report and Unaudited Financial Statements 2026

Notes to the Financial Statements

For the period ended 30th June 2026

1. Accounting policies

The Fund was launched on 6th October 2025. As this is the Fund's first accounting period, there are no comparative figures presented in these financial statements.

(a) Basis of accounting

The financial statements have been prepared under the historical cost convention by the revaluation of the investments, and in accordance with the United Kingdom Generally Accepted Accounting Practice ("UK GAAP") which comprises the UK Financial Reporting Standard 104 ("FRS 104") and the Statement of Recommended Practice ("SORP") for Authorised Funds issued by the Investment Association ("IA") in October 2025 (the "IA SORP 2025").

At the reporting date, investments are measured using market prices from approved pricing sources. EMEA listed securities and Fixed Income securities use 12:00 GMT mid-market prices. American listed securities use Official Close/Last Trade prices Prior Day, while Asian Pacific listed securities use Official Close/Last Trade prices. This approach is applied consistently across the portfolio and uses the most appropriate pricing source available for each asset class and market.

(b) Going Concern

The financial statements are prepared on the going concern basis.

The Authorised Corporate Director the ("ACD") has undertaken a detailed assessment of each of the remaining Funds ability to meet its liabilities as they fall due, including liquidity, declines in global capital markets and investor redemption levels. Based on this assessment, the Funds continue to be open for trading and the ACD is satisfied the Funds have adequate financial resources to continue in operation for the foreseeable future, being at least 12 months from the date of approval, and accordingly it is appropriate to adopt the going concern basis in preparing the financial statements.

2. Related party transactions

The Manager exercises governance and oversight over the Fund and is a related party by virtue of the Trust Deed constituting the Fund.

Amounts paid during the Reporting Period to the Manager were £244,445.

At the Reporting Period end £35,828 was due to the Manager in relation to accrued manager's periodic charges.

Transactions relating to the creation and cancellation of units and the purchases and sales of investments which pass through the Manager, but are not for the benefit of, either related party are disclosed in the Statement of Change in Net Assets Attributable to Unitholders.

State Street AUT Global Treasury 1-5 Year Bond Index Fund

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Notes to the Financial Statements (continued)

For the period ended 30th June 2026

3. Securities Financing Transactions ("SFT")

1) Global Data

Proportion of securities and commodities on loan as at 30th June 2026	£'000	%
Total lendable assets excluding cash and cash equivalents:	4,293,512	
Securities and commodities on loan	2,799,830	65.21%
Assets engaged in SFTs and total return swaps as at 30th June 2026	£'000	%
Fund assets under management ("AUM")	5,924,597	
Absolute value of assets engaged in:		
Securities lending	2,799,830	47.26%

2) Concentration Data

Top 10 Collateral Issuers

Name and value of collateral and commodities received as at 30th June 2026	£'000
Microsoft	64,540
NVIDIA	42,210
United States of America Treasury Inflation Indexed Bonds	40,048
Tencent	39,269
Apple	37,987
UniCredit	35,599
Sumitomo Mitsui Financial	26,169
Airbus	24,584
British American Tobacco	24,442
Banco Bilbao Vizcaya Argentaria	24,010

State Street AUT Global Treasury 1-5 Year Bond Index Fund

Interim Report and Unaudited Financial Statements 2026

Notes to the Financial Statements (continued)

For the period ended 30th June 2026

3. Securities Financing Transactions ("SFT") (continued)

Top 10 Counterparties

Name and value of outstanding transactions as at 30th June 2026

	£'000
Natixis	1,010,276
HSBC Bank	346,617
Morgan Stanley International	305,852
Societe Generale	228,562
NBC Global Finance	225,741
Barclays Capital Securities	205,142
RBC Europe	186,298
Goldman Sachs	72,456
Merrill Lynch	63,410
Citigroup Global Markets (UK)	63,183

State Street AUT Global Treasury 1-5 Year Bond Index Fund

Interim Report and Unaudited Financial Statements 2026

Notes to the Financial Statements (continued)

For the period ended 30th June 2026

3. Securities Financing Transactions ("SFT") (continued)

3) Aggregate Transaction Data

Type, Quality and Currency of Collateral as at 30th June 2026

Type	Quality	Currency	£'000
Securities lending			
Equity	Traded on recognised exchange	Sterling	206,715
Equity	Traded on recognised exchange	Australian Dollar	292,101
Equity	Traded on recognised exchange	Canadian Dollar	5,970
Equity	Traded on recognised exchange	Danish Krone	20,688
Equity	Traded on recognised exchange	Euro	352,573
Equity	Traded on recognised exchange	Hong Kong Dollar	224,887
Equity	Traded on recognised exchange	Japanese Yen	381,805
Equity	Traded on recognised exchange	Norwegian Krone	24,488
Equity	Traded on recognised exchange	Singapore Dollar	5,084
Equity	Traded on recognised exchange	Swedish Krona	24,689
Equity	Traded on recognised exchange	Swiss Franc	85,976
Equity	Traded on recognised exchange	US Dollar	1,163,434
Fixed Income	Investment Grade	Sterling	31,741
Fixed Income	Investment Grade	Australian Dollar	89
Fixed Income	Investment Grade	Canadian Dollar	1,259
Fixed Income	Investment Grade	Danish Krone	257
Fixed Income	Investment Grade	Euro	41,280
Fixed Income	Investment Grade	Norwegian Krone	29,604
Fixed Income	Investment Grade	Singapore Dollar	37,027
Fixed Income	Investment Grade	Swedish Krona	8,054
Fixed Income	Investment Grade	US dollar	127,195
Total Collateral held			3,064,916

State Street AUT Global Treasury 1-5 Year Bond Index Fund

Interim Report and Unaudited Financial Statements 2026

Notes to the Financial Statements (continued)

For the period ended 30th June 2026

3. Securities Financing Transactions ("SFT") (continued)

Maturity Tenor of Collateral (remaining period to maturity) as at 30th June 2026

Type	Less than one day £'000	One day to one week £'000	One week to one month £'000	One to three months £'000	Three months to one year £'000	Above one year £'000	Open maturity £'000	Total £'000
Securities lending	-	-	-	-	-	274,486	2,790,430	3,064,916

Counterparty details as at 30th June 2026

Type	Country of counterparty establishment	Settlement and clearing	£'000
Securities lending	Australia	Tri-party	15,025
Securities lending	Canada		8,074
Securities lending	France		1,366,336
Securities lending	Ireland		248,316
Securities lending	Switzerland		17,254
Securities lending	United Kingdom		1,409,911
Total collateral held			3,064,916

Maturity Tenor of SFTs and Total Return Swaps (remaining period to maturity) as at 30th June 2026

Type	Less than one day £'000	One day to one week £'000	One week to one month £'000	One to three months £'000	Three months to one year £'000	Above one year £'000	Open maturity £'000	Total £'000
Securities lending	-	-	-	-	-	-	2,799,830	2,799,830

4) Re-use of Collateral

The Fund does not engage in re-use of collateral.

5) Safekeeping of Collateral Received

Names and value of custodians safekeeping collateral as at 30th June 2026	£'000
Bank of New York	2,539,991
JP Morgan	263,452
Euroclear	218,059
Clearstream	43,414

State Street AUT Global Treasury 1-5 Year Bond Index Fund

Interim Report and Unaudited Financial Statements 2026

Notes to the Financial Statements (continued)

For the period ended 30th June 2026

3. Securities Financing Transactions ("SFT") (continued)

6) Safekeeping of Collateral Granted

The Fund does not borrow stock from counterparties; therefore, no collateral has been granted.

4. Fair value

For financial instruments held at fair value in the balance sheet, the Fund is required to disclose for each class of financial instrument, an analysis of the level in the fair value:

Level 1 – The unadjusted quoted price in an active market for identical assets or liabilities that the entity can access at the measurement date;

Level 2 – Inputs other than quoted prices included within Level 1 that are observable (i.e. developed using market data) for the asset or liability, either directly or indirectly;

Level 3 – Inputs are unobservable (i.e. for which market data is unavailable) for the asset or liability.

	30.06.26 Level 1 £'000	30.06.26 Level 2 £'000	30.06.26 Level 3 £'000	30.06.26 Total £'000
Assets:				
Debt instruments	5,897,262	-	-	5,897,262
Derivatives	-	34,531	-	34,531
	5,897,262	34,531	-	5,931,793
Liabilities:				
Derivatives	-	(57,098)	-	(57,098)
	-	(57,098)	-	(57,098)

5. Subsequent events since the financial year

The anti-dilution mechanism shall change from dilution levy to dilution adjustment on 1 September 2026. There have been no other significant events affecting the Fund after the financial year ended 30 June 2026 that require amendment to or disclosure in the financial statements.

State Street AUT Global Treasury 1-5 Year Bond Index Fund

Interim Report and Unaudited Financial Statements 2026

Directory

THE MANAGER

State Street Unit Trust Management Limited
20 Churchill Place, Canary Wharf
London E14 5HJ

Regulated by The Financial Conduct Authority.

DIRECTORS

V. Parry* (resigned 2 January 2026)
C. Fernandes (resigned 2 January 2026)
N. Wightman* (resigned 2 January 2026)
R. Bridger
B. Healy* (appointed 2 January 2026)
B. Lim Siong Kwong Lam Thuon Mine* (appointed 2 January 2026)
E. Linnane (appointed 2 January 2026)
T. Coghlan* (appointed 2 January 2026)

* Independent non-executive Director

INVESTMENT MANAGER, REGISTRAR & TRANSFER AGENT

State Street Global Advisors Limited
20 Churchill Place
London E14 5HJ

Regulated by The Financial Conduct Authority.

INDEPENDENT AUDITORS

PricewaterhouseCoopers LLP
Chartered Accountants and Statutory Auditors
120 Bothwell Street
Glasgow
G2 7JS

DEPOSITARY

HSBC Bank plc
8 Canada Square
Canary Wharf
London E14 5HQ

HSBC Bank plc is authorised by the Prudential Regulation Authority and regulated by the Prudential Regulation Authority and the Financial Conduct Authority.

CONSTITUTION

State Street AUT Global Treasury 1-5 Year Bond Index Fund is an authorised unit trust scheme within the meaning of, and governed by section 243 of the Financial Services and Markets Act 2000. The Fund is a 'wider range' investment scheme under the Trustee Investments Act 1961.

PROSPECTUS

Copies of the Prospectus are available from the Manager upon request.

Please remember that the price of units and the income from them can go down as well as up. Past performance is not necessarily a guide to the future. Changes in exchange rates may also affect the value.

ASSESSMENT OF VALUE

Assessment of Value ("AoV") was introduced by the FCA to ensure UK authorised fund managers ("AFMs") demonstrate the delivery of value for underlying investors, objectively assessing ourselves against a range of criteria. Our annual assessment of value statement can be found in a composite report on www.ssga.com.

State Street AUT Global Treasury 1-5 Year Bond Index Fund

Interim Report and Unaudited Financial Statements 2026

Directory (continued)

TASK FORCE ON CLIMATE-RELATED FINANCIAL DISCLOSURES ("TCFD")

The Manager's entity and product disclosure reports have been published separately and can be found using the fund finder page on www.ssga.com.